

HIMI Index - Fixed-Reset  
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2009-01-29

Evaluation Timing : Trade Date

Ticker	Next Yield-to-Worst ex-Date	(at Bid)	DBRS Rating	Average Holdings Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
BMO.PR.M 2009-02-04	4.44 %		Pfd-1	338,317	22.01	4 %	88,040	15.82
BMO.PR.N 2009-05-01	5.91 %		Pfd-1	1,246,104	25.40	5 %	101,600	13.69
BNS.PR.P 2009-04-02	4.69 %		Pfd-1	334,275	22.12	4 %	88,480	15.66
BNS.PR.Q 2009-04-02	4.62 %		Pfd-1	298,933	21.20	4 %	84,800	15.59
BNS.PR.R 2009-04-02	4.73 %		Pfd-1	414,855	21.50	4 %	86,000	15.44
BNS.PR.S 2009-04-01	5.93 %		Pfd-1	714,134	25.00	5 %	100,000	13.76
BNS.PR.T 2009-04-04	6.10 %		Pfd-1	2,684,097	25.00	5 %	100,000	13.67
CM.PR.K 2009-03-23	4.95 %		Pfd-1	342,363	22.30	4 %	89,200	14.91
GWO.PR.J 2009-03-01	5.35 %		Pfd-1(low)	770,589	24.75	5 %	99,000	14.43
IAG.PR.C 2009-03-01	6.27 %		Pfd-2(high)	667,760	22.40	4 %	89,600	13.04
NA.PR.N 2009-04-07	4.82 %		Pfd-1(low)	141,502	22.06	4 %	88,240	15.30
NA.PR.O 2009-05-02	6.59 %		Pfd-1(low)	2,135,981	24.91	5 %	99,640	13.02
PWF.PR.M 2009-04-01	5.43 %		Pfd-1(low)	779,398	24.90	5 %	99,600	14.34
RY.PR.I 2009-02-01	4.74 %		Pfd-1	636,324	22.31	4 %	89,240	15.24
RY.PR.L 2009-02-01	5.33 %		Pfd-1	761,830	23.10	4 %	92,400	14.38
RY.PR.N 2009-05-01	5.68 %		Pfd-1	1,504,334	25.04	5 %	100,160	14.00
RY.PR.P 2009-04-25	6.13 %		Pfd-1	2,751,833	25.06	5 %	100,240	13.63
RY.PR.R 2009-05-01	6.32 %		Pfd-1	2,699,682	24.97	5 %	99,880	4.38
TD.PR.A 2009-04-06	4.69 %		Pfd-1	327,695	22.00	4 %	88,000	15.57
TD.PR.C 2009-04-06	5.30 %		Pfd-1	913,861	23.02	4 %	92,080	14.62
TD.PR.E 2009-04-04	6.25 %		Pfd-1	2,753,964	25.08	5 %	100,320	13.52
TD.PR.S 2009-04-06	4.27 %		Pfd-1	174,117	22.25	4 %	89,000	16.25
TD.PR.Y 2009-04-06	4.56 %		Pfd-1	226,768	21.50	4 %	86,000	15.66
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	

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